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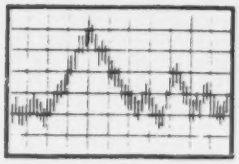

OPEN INTEREST REPORT

FEBRUARY 1992

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OPEN INTEREST OF LAST TRADING DAY

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	FEBRUARY 1991	FEBRUARY 1992	PERCENT CHANGE
Wheat	53,712	60,536	12.70%
Corn	217,204	284,337	30.91%
Oats	12,471	15,563	24.79%
Soybeans	109,955	120,534	9.62%
Soybean Oil	72,486	73,185	0.96%
Soybean Meal	53,752	53,813	0.11%
Diammonium Phosphate		859	
Silver (1,000 oz)	8,754	5,192	−40.69%
Silver (5,000 oz)	88	83	−5.68%
Gold (kilo)	407	313	−23.10%
Gold (100 oz)	22	0	−100.00%
T–Bonds	252,419	356,904	41.39%
T–Notes (10 Year)	81,457	105,367	29.35%
T–Notes (5 Year)	90,644	117,987	30.17%
T–Notes (2 Year)	10,137	17,069	68.38%
Municipal Bond	13,834	17,113	23.70%
30 Day Interest	6,481	11,164	72.26%
Mortgage Backed 7.5%		2	
Mortgage Backed 8.0%		20	
Mortgage Backed 9.0%			
Mortgage Backed 9.5%	144		−100.00%
3 Year Swaps			
5 Year Swaps		573	
MMI Maxi	8,242	4,480	−45.64%
CHICAGO BOARD OF TRADE	**992,209**	**1,245,094**	**25.49%**
Live Hogs (40,000#)	25,194	32,059	27.25%
Pork Bellies (40,000#)	9,720	12,478	28.37%
Broilers (40,000 #)	281	449	59.79%
Live Cattle (40,000 #)	81,192	96,589	18.96%
Feeder Cattle (44,000#)	15,024	10,861	−27.71%
Lumber	2,033	2,693	32.46%
T–Bills (90–day)	41,821	40,620	−2.87%
Eurodollar (3–month)	750,313	1,239,121	65.15%
One Month LIBOR	10,439	16,764	60.59%
BP/DM Cross		28	
DM/JY Cross (Old)		161	
DM/JY Cross (New)		276	
DM/SF Cross		6	
British Pound	31,471	27,278	−13.32%
Canadian Dollar	31,879	22,904	−28.15%
Deutschemark	68,685	75,374	9.74%
Japanese Yen	64,094	71,720	11.90%
Swiss Franc	44,541	40,410	−9.27%
Australian Dollar	2,028	1,605	−20.86%
Nikkei 225	7,349	18,308	149.12%
S&P 500 Index	172,685	142,747	−17.34%
S&P 400 Index		3,205	
CHICAGO MERCANTILE EXCH	**1,358,749**	**1,855,656**	**36.57%**

	FEBRUARY 1991	FEBRUARY 1992	PERCENT CHANGE
Coffee "C"	36,756	46,967	27.78%
Sugar #11	121,372	94,362	−22.25%
Sugar #14	12,844	8,725	−32.07%
Cocoa (10 M tons)	38,247	50,979	33.29%
Euro−Diff Coffee		0	
COFFEE SUGAR & COCOA EXCH	**209,219**	**201,033**	**−3.91%**
High Grade Copper	34,753	51,533	48.28%
Silver (5,000 oz)	96,613	87,607	−9.32%
Gold (100 oz)	98,025	102,931	5.00%
Aluminum	0	0	
COMMODITY EXCHANGE	**229,391**	**242,071**	**5.53%**
Wheat	22,992	26,181	13.87%
Grain Sorghum	22		−100.00%
Value Line Index	2,376	2,020	−14.98%
Mini Value Line	278	246	−11.51%
KANSAS CITY BOARD OF TRADE	**25,668**	**28,447**	**10.83%**
Wheat (1,000 bu)	2,506	11,041	340.58%
Corn (1,000 bu)	6,036	9,934	64.58%
Oats (1,000 bu)	127	121	−4.72%
Soybeans (1,000 bu)	16,690	19,514	16.92%
Soybean Meal New	327	367	12.23%
Live Cattle (20,000#)	334	412	23.35%
Live Hogs (15,000#)	547	406	−25.78%
Rice, Rough	2,866	1,883	−34.30%
New York Silver (1000 oz)	708	2,422	242.09%
New York Gold	235	514	118.72%
Platinum	20	50	150.00%
T−Bonds ($50,000)	5,945	7,250	21.95%
T−Bills ($500,000)	103	46	−55.34%
T−Notes	0	0	
British Pound	408	290	−28.92%
Swiss Franc	732	733	0.14%
Deutschemark	626	450	−28.12%
Japanese Yen	224	169	−24.55%
Canadian Dollar	51	38	−25.49%
MIDAMERICA COMMODITY EX	**38,485**	**55,640**	**44.58%**

	FEBRUARY 1991	FEBRUARY 1992	PERCENT CHANGE
Wheat (5,000 bu)	10,711	11,201	4.57%
White Wheat (5,000 bu)	230	182	−20.87%
Oats	2	3	50.00%
MINNEAPOLIS GRAIN EX	**10,943**	**11,386**	**4.05%**
5 Year U.S. Treasury Note	98	563	474.49%
2 Year U.S. Treasury Note	0	0	
Cotton	46,527	37,483	−19.44%
Orange Juice, Fzn. Conc.	5,942	10,015	68.55%
European Currency Unit	149	14	−90.60%
U.S. Dollar Index	9,121	10,578	15.97%
NEW YORK COTTON EXCHANGE	**61,837**	**58,653**	**−5.15%**
NYSE Composite Index	5,871	5,538	−5.67%
Cmdty Rsrch Bureau Index	1,503	1,427	−5.06%
T−Bond (30 Year)	0		
NEW YORK FUTURES EXCH	**7,374**	**6,965**	**−5.55%**
Palladium	4,519	4,284	−5.20%
Platinum	16,555	13,785	−16.73%
No. 2 Heating Oil, NY	82,325	93,785	13.92%
Unleaded Gasoline, NY	75,337	112,003	48.67%
Crude Oil	268,127	323,553	20.67%
Sour Crude Oil		1,102	
Propane	2,306	1,657	−28.14%
Natural Gas	13,565	27,633	103.71%
NEW YORK MERCANTILE EX	**462,734**	**577,802**	**24.87%**
TOTAL	**3,396,609**	**4,282,747**	**26.09%**